Spectral Methods and Their Applications

Guo Ben-Yu

World Scientific

Spectral Methods And Their Applications

D. Sloan,S. Vandewalle,E. Süli

Spectral Methods And Their Applications:

    <u>Spectral Methods and Their Applications</u> Benyu Guo,1998 This book presents the basic algorithms the main theoretical results and some applications of spectral methods Particular attention is paid to the applications of spectral methods to nonlinear problems arising in fluid dynamics quantum mechanics weather prediction heat conduction and other fields The book consists of three parts The first part deals with orthogonal approximations in Sobolev spaces and the stability and convergence of approximations for nonlinear problems as the mathematical foundation of spectral methods In the second part various spectral methods are described with some applications It includes Fourier spectral method Legendre spectral method Chebyshev spectral method spectral penalty method spectral vanishing viscosity method spectral approximation of isolated solutions multi dimensional spectral method spectral method for high order equations spectral domain decomposition method and spectral multigrid method The third part is devoted to some recent developments of spectral methods such as mixed spectral methods combined spectral methods and spectral methods on the surface *Spectral Methods* Claudio Canuto,M. Yousuff Hussaini,Alfio Quarteroni,Thomas A. Zang,2007-06-30 Spectral methods particularly in their multidomain version have become firmly established as a mainstream tool for scientific and engineering computation While retaining the tight integration between the theoretical and practical aspects of spectral methods that was the hallmark of their 1988 book Canuto et al now incorporate the many improvements in the algorithms and the theory of spectral methods that have been made since then This second new treatment Evolution to Complex Geometries and Applications to Fluid Dynamics provides an extensive overview of the essential algorithmic and theoretical aspects of spectral methods for complex geometries in addition to detailed discussions of spectral algorithms for fluid dynamics in simple and complex geometries Modern strategies for constructing spectral approximations in complex domains such as spectral elements mortar elements and discontinuous Galerkin methods as well as patching collocation are introduced analyzed and demonstrated by means of numerous numerical examples Representative simulations from continuum mechanics are also shown Efficient domain decomposition preconditioners of both Schwarz and Schur type that are amenable to parallel implementation are surveyed The discussion of spectral algorithms for fluid dynamics in single domains focuses on proven algorithms for the boundary layer equations linear and nonlinear stability analyses incompressible Navier Stokes problems and both inviscid and viscous compressible flows An overview of the modern approach to computing incompressible flows in general geometries using high order spectral discretizations is also provided The recent companion book Fundamentals in Single Domains discusses the fundamentals of the approximation of solutions to ordinary and partial differential equations on single domains by expansions in smooth global basis functions The essential concepts and formulas from this book are included in thecurrent text for the reader s convenience *Spectral Methods in Fluid Dynamics* Claudio Canuto,M.Yousuff Hussaini,Alfio Quarteroni,Thomas A., Jr. Zang,2012-12-06 This is a book about spectral methods for partial differential

equations when to use them how to implement them and what can be learned from their of spectral methods has evolved rigorous theory The computational side vigorously since the early 1970s especially in computationally intensive of the more spectacular applications are applications in fluid dynamics Some of the power of these discussed here first in general terms as examples of the methods have been methods and later in great detail after the specifics covered This book pays special attention to those algorithmic details which are essential to successful implementation of spectral methods The focus is on algorithms for fluid dynamical problems in transition turbulence and aero dynamics This book does not address specific applications in meteorology partly because of the lack of experience of the authors in this field and partly because of the coverage provided by Haltiner and Williams 1980 The success of spectral methods in practical computations has led to an increasing interest in their theoretical aspects especially since the mid 1970s Although the theory does not yet cover the complete spectrum of applications the analytical techniques which have been developed in recent years have facilitated the examination of an increasing number of problems of practical interest In this book we present a unified theory of the mathematical analysis of spectral methods and apply it to many of the algorithms in current use   **Spectral Methods** Jie Shen,Tao Tang,Li-Lian Wang,2011-08-25 Along with finite differences and finite elements spectral methods are one of the three main methodologies for solving partial differential equations on computers This book provides a detailed presentation of basic spectral algorithms as well as a systematical presentation of basic convergence theory and error analysis for spectral methods Readers of this book will be exposed to a unified framework for designing and analyzing spectral algorithms for a variety of problems including in particular high order differential equations and problems in unbounded domains The book contains a large number of figures which are designed to illustrate various concepts stressed in the book A set of basic matlab codes has been made available online to help the readers to develop their own spectral codes for their specific applications   *Spectral Methods* Claudio Canuto,M. Yousuff Hussaini,Alfio Quarteroni,Thomas A. Zang,2007-09-23 Since the publication of Spectral Methods in Fluid Dynamics 1988 spectral methods have become firmly established as a mainstream tool for scientific and engineering computation The authors of that book have incorporated into this new edition the many improvements in the algorithms and the theory of spectral methods that have been made since then This latest book retains the tight integration between the theoretical and practical aspects of spectral methods and the chapters are enhanced with material on the Galerkin with numerical integration version of spectral methods The discussion of direct and iterative solution methods is also greatly expanded   An Introductory Guide to Computational Methods for the Solution of Physics Problems George Rawitscher,Victo dos Santos Filho,Thiago Carvalho Peixoto,2018-10-24 This monograph presents fundamental aspects of modern spectral and other computational methods which are not generally taught in traditional courses It emphasizes concepts as errors convergence stability order and efficiency applied to the solution of physical problems The spectral methods consist in expanding the function to be calculated into a set of appropriate basis functions

generally orthogonal polynomials and the respective expansion coefficients are obtained via collocation equations The main advantage of these methods is that they simultaneously take into account all available information rather only the information available at a limited number of mesh points They require more complicated matrix equations than those obtained in finite difference methods However the elegance speed and accuracy of the spectral methods more than compensates for any such drawbacks During the course of the monograph the authors examine the usually rapid convergence of the spectral expansions and the improved accuracy that results when nonequispaced support points are used in contrast to the equispaced points used in finite difference methods In particular they demonstrate the enhanced accuracy obtained in the solutionof integral equations The monograph includes an informative introduction to old and new computational methods with numerous practical examples while at the same time pointing out the errors that each of the available algorithms introduces into the specific solution It is a valuable resource for undergraduate students as an introduction to the field and for graduate students wishing to compare the available computational methods In addition the work develops the criteria required for students to select the most suitable method to solve the particular scientific problem that they are confronting **Chebyshev and Fourier Spectral Methods** John P. Boyd,2013-06-05 Completely revised text focuses on use of spectral methods to solve boundary value eigenvalue and time dependent problems but also covers Hermite Laguerre rational Chebyshev sinc and spherical harmonic functions as well as cardinal functions linear eigenvalue problems matrix solving methods coordinate transformations methods for unbounded intervals spherical and cylindrical geometry and much more 7 Appendices Glossary Bibliography Index Over 160 text figures *Spectral Methods* Claudio Canuto,M. Yousuff Hussaini,Alfio Quarteroni,Thomas A. Zang,2009-09-02 Since the publication of Spectral Methods in Fluid Dynamics 1988 spectral methods have become firmly established as a mainstream tool for scientific and engineering computation The authors of that book have incorporated into this new edition the many improvements in the algorithms and the theory of spectral methods that have been made since then This latest book retains the tight integration between the theoretical and practical aspects of spectral methods and the chapters are enhanced with material on the Galerkin with numerical integration version of spectral methods The discussion of direct and iterative solution methods is also greatly expanded

Spectral Methods in MATLAB Lloyd N. Trefethen,2000-07-01 Mathematics of Computing Numerical Analysis

Spectral Methods Claudio Canuto,M. Yousuff Hussaini,Alfio Quarteroni,Thomas A. Zang,2011-09-07 Since the publication of Spectral Methods in Fluid Dynamics 1988 spectral methods have become firmly established as a mainstream tool for scientific and engineering computation The authors of that book have incorporated into this new edition the many improvements in the algorithms and the theory of spectral methods that have been made since then This latest book retains the tight integration between the theoretical and practical aspects of spectral methods and the chapters are enhanced with material on the Galerkin with numerical integration version of spectral methods The discussion of direct and iterative

solution methods is also greatly expanded **Complex Networks and Their Applications VIII** Hocine Cherifi,Sabrina Gaito,José Fernendo Mendes,Esteban Moro,Luis Mateus Rocha,2019-11-25 This book highlights cutting edge research in the field of network science offering scientists researchers students and practitioners a unique update on the latest advances in theory and a multitude of applications It presents the peer reviewed proceedings of the Eighth International Conference on Complex Networks and their Applications COMPLEX NETWORKS 2019 which took place in Lisbon Portugal on December 10 12 2019 The carefully selected papers cover a wide range of theoretical topics such as network models and measures community structure and network dynamics diffusion epidemics and spreading processes resilience and control as well as all the main network applications including social and political networks networks in finance and economics biological and neuroscience networks and technological networks **Spectral Methods for Uncertainty Quantification** Olivier Le Maitre,Omar M Knio,2010-03-11 This book deals with the application of spectral methods to problems of uncertainty propagation and quanti cation in model based computations It speci cally focuses on computational and algorithmic features of these methods which are most useful in dealing with models based on partial differential equations with special att tion to models arising in simulations of uid ows Implementations are illustrated through applications to elementary problems as well as more elaborate examples selected from the authors interests in incompressible vortex dominated ows and compressible ows at low Mach numbers Spectral stochastic methods are probabilistic in nature and are consequently rooted in the rich mathematical foundation associated with probability and measure spaces Despite the authors fascination with this foundation the discussion only ludes to those theoretical aspects needed to set the stage for subsequent applications The book is authored by practitioners and is primarily intended for researchers or graduate students in computational mathematics physics or uid dynamics The book assumes familiarity with elementary methods for the numerical solution of time dependent partial differential equations prior experience with spectral me ods is naturally helpful though not essential Full appreciation of elaborate examples in computational uid dynamics CFD would require familiarity with key and in some cases delicate features of the associated numerical methods Besides these shortcomings our aim is to treat algorithmic and computational aspects of spectral stochastic methods with details suf cient to address and reconstruct all but those highly elaborate examples **Spectral Methods for Time-Dependent Problems** Jan S. Hesthaven,Sigal Gottlieb,David Gottlieb,2007-01-11 Spectral methods are well suited to solve problems modeled by time dependent partial differential equations they are fast efficient and accurate and widely used by mathematicians and practitioners This class tested 2007 introduction the first on the subject is ideal for graduate courses or self study The authors describe the basic theory of spectral methods allowing the reader to understand the techniques through numerous examples as well as more rigorous developments They provide a detailed treatment of methods based on Fourier expansions and orthogonal polynomials including discussions of stability boundary conditions filtering and the extension from the linear to the nonlinear situation

Computational solution techniques for integration in time are dealt with by Runge Kutta type methods Several chapters are devoted to material not previously covered in book form including stability theory for polynomial methods techniques for problems with discontinuous solutions round off errors and the formulation of spectral methods on general grids These will be especially helpful for practitioners   **Partial Differential Equations** D. Sloan,S. Vandewalle,E. Süli,2012-12-02 homepage sac cam na2000 index html7 Volume Set now available at special set price Over the second half of the 20th century the subject area loosely referred to as numerical analysis of partial differential equations PDEs has undergone unprecedented development At its practical end the vigorous growth and steady diversification of the field were stimulated by the demand for accurate and reliable tools for computational modelling in physical sciences and engineering and by the rapid development of computer hardware and architecture At the more theoretical end the analytical insight into the underlying stability and accuracy properties of computational algorithms for PDEs was deepened by building upon recent progress in mathematical analysis and in the theory of PDEs To embark on a comprehensive review of the field of numerical analysis of partial differential equations within a single volume of this journal would have been an impossible task Indeed the 16 contributions included here by some of the foremost world authorities in the subject represent only a small sample of the major developments We hope that these articles will nevertheless provide the reader with a stimulating glimpse into this diverse exciting and important field The opening paper by Thom e reviews the history of numerical analysis of PDEs starting with the 1928 paper by Courant Friedrichs and Lewy on the solution of problems of mathematical physics by means of finite differences This excellent survey takes the reader through the development of finite differences for elliptic problems from the 1930s and the intense study of finite differences for general initial value problems during the 1950s and 1960s The formulation of the concept of stability is explored in the Lax equivalence theorem and the Kreiss matrix lemmas Reference is made to the introduction of the finite element method by structural engineers and a description is given of the subsequent development and mathematical analysis of the finite element method with piecewise polynomial approximating functions The penultimate section of Thom e s survey deals with other classes of approximation methods and this covers methods such as collocation methods spectral methods finite volume methods and boundary integral methods The final section is devoted to numerical linear algebra for elliptic problems The next three papers by Bialecki and Fairweather Hesthaven and Gottlieb and Dahmen describe respectively spline collocation methods spectral methods and wavelet methods The work by Bialecki and Fairweather is a comprehensive overview of orthogonal spline collocation from its first appearance to the latest mathematical developments and applications The emphasis throughout is on problems in two space dimensions The paper by Hesthaven and Gottlieb presents a review of Fourier and Chebyshev pseudospectral methods for the solution of hyperbolic PDEs Particular emphasis is placed on the treatment of boundaries stability of time discretisations treatment of non smooth solutions and multidomain techniques The paper gives a clear view of the advances that have been made over the last decade

in solving hyperbolic problems by means of spectral methods but it shows that many critical issues remain open The paper by Dahmen reviews the recent rapid growth in the use of wavelet methods for PDEs The author focuses on the use of adaptivity where significant successes have recently been achieved He describes the potential weaknesses of wavelet methods as well as the perceived strengths thus giving a balanced view that should encourage the study of wavelet methods   Spectral Methods Claudio Canuto,M. Yousuff Hussaini,Alfio Quarteroni,Thomas A. Zang,2007-07-16 Following up the seminal Spectral Methods in Fluid Dynamics Spectral Methods Evolution to Complex Geometries and Applications to Fluid Dynamics contains an extensive survey of the essential algorithmic and theoretical aspects of spectral methods for complex geometries These types of spectral methods were only just emerging at the time the earlier book was published The discussion of spectral algorithms for linear and nonlinear fluid dynamics stability analyses is greatly expanded The chapter on spectral algorithms for incompressible flow focuses on algorithms that have proven most useful in practice has much greater coverage of algorithms for two or more non periodic directions and shows how to treat outflow boundaries Material on spectral methods for compressible flow emphasizes boundary conditions for hyperbolic systems algorithms for simulation of homogeneous turbulence and improved methods for shock fitting This book is a companion to Spectral Methods Fundamentals in Single Domains   **Spectral Numerical Weather Prediction Models** Martin Ehrendorfer,2012-01-01 This book provides a comprehensive overview of numerical weather prediction NWP focusing on the application of the spectral method in NWP models The author illustrates the use of the spectral method in theory as well as in its application to building a full prototypical spectral NWP model from the formulation of continuous model equations through development of their discretized forms to coded statements of the model The author describes the implementation of a specific model PEAK Primitive Equation Atmospheric Research Model Kernel to illustrate the steps needed to construct a global spectral NWP model The book brings together all the spectral time and vertical discretization aspects relevant for such a model It provides readers with information necessary to construct spectral NWP models a self contained well documented coded spectral NWP model and theoretical and practical exercises some of which include solutions   Computational Fluid Dynamics T. J. Chung,2010-09-27 The second edition of Computational Fluid Dynamics represents a significant improvement from the first edition However the original idea of including all computational fluid dynamics methods FDM FEM FVM all mesh generation schemes and physical applications to turbulence combustion acoustics radiative heat transfer multiphase flow electromagnetic flow and general relativity is still maintained The second edition includes a new section on preconditioning for EBE GMRES and a complete revision of the section on flowfield dependent variation methods which demonstrates more detailed computational processes and includes additional example problems For those instructors desiring a textbook that contains homework assignments a variety of problems for FDM FEM and FVM are included in an appendix To facilitate students and practitioners intending to develop a large scale computer code an example of FORTRAN code capable of solving

compressible incompressible viscous inviscid 1D 2D and 3D for all speed regimes using the flowfield dependent variation method is made available *Computational Fluid Dynamics Review 1998 (In 2 Volumes)* Mohamed M Hafez,Koichhi Oshima,1998-11-20 The first volume of CFD Review was published in 1995 The purpose of this new publication is to present comprehensive surveys and review articles which provide up to date information about recent progress in computational fluid dynamics on a regular basis Because of the multidisciplinary nature of CFD it is difficult to cope with all the important developments in related areas There are at least ten regular international conferences dealing with different aspects of CFD It is a real challenge to keep up with all these activities and to be aware of essential and fundamental contributions in these areas It is hoped that CFD Review will help in this regard by covering the state of the art in this field The present book contains sixty two articles written by authors from the US Europe Japan and China covering the main aspects of CFD There are five sections general topics numerical methods flow physics interdisciplinary applications parallel computation and flow visualization The section on numerical methods includes grids schemes and solvers while that on flow physics includes incompressible and compressible flows hypersonics and gas kinetics as well as transition and turbulence This book should be useful to all researchers in this fast developing field **A Comparison of Numerical Methods for the Rayleigh Equation in Unbounded Domains** W. W. Liou,1991 **Maximum Principle and Dynamic Programming Viscosity Solution Approach** Bing Sun,Bao-Zhu Guo,Zhen-Zhen Tao,2025-08-02 This book is concerned with optimal control problems of dynamical systems described by partial differential equations PDEs The content covers the theory and numerical algorithms starting with open loop control and ending with closed loop control It includes Pontryagin s maximum principle and the Bellman dynamic programming principle based on the notion of viscosity solution The Bellman dynamic programming method can produce the optimal control in feedback form making it more appealing for online implementations and robustness The determination of the optimal feedback control law is of fundamental importance in optimal control and can be argued as the Holy Grail of control theory The book is organized into five chapters Chapter 1 presents necessary mathematical knowledge Chapters 2 and 3 Part 1 focus on the open loop control while Chapter 4 and 5 Part 2 focus on the closed loop control In this monograph we incorporate the notion of viscosity solution of PDE with dynamic programming approach The dynamic programming viscosity solution DPVS approach is then used to investigate optimal control problems In each problem the optimal feedback law is synthesized and numerically demonstrated The last chapter presents multiple algorithms for the DPVS approach including an upwind finite difference scheme with the convergence proof It is worth noting that the dynamic systems considered are primarily of technical or biologic origin which is a highlight of the book This book is systematic and self contained It can serve the expert as a ready reference for control theory of infinite dimensional systems These chapters taken together would also make a one semester course for graduate with first courses in PDE constrained optimal control

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